

IN THE CLAIMS

Amend the claims as shown below by the markings. Cancel claims 1 and claims 15 – 28 without prejudice

Claim 1. (cancelled)

2. (currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:

a computer;

trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;

software executing on said computer for determining block level trade execution information based upon said trade execution information;

trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;

software executing on said computer for determining block level trade order information based upon said trade order information;

a set of predefined acceptable trade parameters;

software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.

The apparatus of claim 1

wherein said trade execution information comprises an indication of the block level trade execution information, and

wherein said software executing on said computer for determining block level trade execution information comprises software executing on said computer for extracting the block level trade execution information from said trade execution information.

3.(currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:
a computer;
trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;
software executing on said computer for determining block level trade execution information based upon said trade execution information;
trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
software executing on said computer for determining block level trade order information based upon said trade order information;
a set of predefined acceptable trade parameters;
software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.
~~The apparatus of claim 1~~

wherein said trade execution information comprises an indication of allocation level trade execution information but not an indication of the block level trade execution information, and

wherein said software executing on said computer for determining block level trade execution information comprises software executing on said computer for generating block level trade execution information based upon the allocation level trade execution information.

4. (currently amended) The apparatus of claim 3, wherein the generated block level trade execution information is replaced by block level trade execution information later received by said computer.

5. (currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:
a computer;
trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;
software executing on said computer for determining block level trade execution information based upon said trade execution information;
trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
software executing on said computer for determining block level trade order information based upon said trade order information;
a set of predefined acceptable trade parameters;
software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.
~~The apparatus of claim 1~~

wherein said trade order information comprises an indication of the block level trade order information, and
 wherein said software executing on said computer for determining block level trade order information comprises software executing on said computer for extracting the block level trade order information from said trade order information.

6. (currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:
a computer;
trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;

software executing on said computer for determining block level trade execution information based upon said trade execution information;
trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
software executing on said computer for determining block level trade order information based upon said trade order information;
a set of predefined acceptable trade parameters;
software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.
The apparatus of claim 1

wherein said trade order information comprises an indication of allocation level trade order information but not an indication of the block level trade order information, and
wherein said software executing on said computer for determining block level trade order information comprises software executing on said computer for generating block level trade order information based upon the allocation level trade order information.

7.(currently amended) The apparatus of claim 6, wherein the generated block level trade order information is replaced by block level trade order information later received by said computer.

8. (currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:
a computer;
trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;
software executing on said computer for determining block level trade execution information based upon said trade execution information;

trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
software executing on said computer for determining block level trade order information based upon said trade order information;
a set of predefined acceptable trade parameters; and
software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.
~~The apparatus of claim 1~~
wherein said trade execution information and said trade order information may be received by said computer in any order.

9. (currently amended) An apparatus for facilitating the processing and management of a securities trade, comprising:
a computer;
trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;
software executing on said computer for determining block level trade execution information based upon said trade execution information;
trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
software executing on said computer for determining block level trade order information based upon said trade order information;
a set of predefined acceptable trade parameters; and
software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a match exists if the block level trade execution information and the block level trade

order information correlate within said set of predefined acceptable trade parameters.

The apparatus of claim 1

wherein said trade execution information and said trade order information may be received by said computer at any time prior to trade settlement.

10. (previously presented) An apparatus for facilitating the processing and management of a securities trade comprising:

- a computer;
- trade execution information received by said computer, said trade execution information indicative of an executed trade by a first trading party;
- software executing on said computer for, if said trade execution information comprises an indication of block level trade execution information, extracting the block level trade execution information from said trade execution information and for, if said trade execution information comprises an indication of allocation level trade execution information but not an indication of the block level trade execution information, generating block level trade execution information based upon the allocation level trade execution information;
- trade order information received by said computer, said trade order information indicative of an ordered trade by a second trading party;
- software executing on said computer for, if said trade order information comprises an indication of block level trade order information, extracting the block level trade order information from said trade order information and for, if said trade order information comprises an indication of allocation level trade order information but not an indication of the block level trade order information, generating block level trade order information based upon the allocation level trade order information;
- a set of predefined acceptable trade parameters; and
- software executing on said computer for comparing the block level trade execution information with the block level trade order information, and for determining that a

match exists if the block level trade execution information and the block level trade order information correlate within said set of predefined acceptable trade parameters.

11. (previously presented) The apparatus of claim 10 wherein, if the block level trade execution information has been generated, the generated block level trade execution information is replaced by block level trade execution information later received by said computer.

12. (previously presented) The apparatus of claim 10 wherein, if the block level trade order information has been generated, the generated block level trade order information is replaced by block level trade order information later received by said computer.

13. (previously presented) The apparatus of claim 10 wherein said trade execution information and said trade order information may be received by said computer in any order.

14. (previously presented) The apparatus of claim 10 wherein said trade execution information and said trade order information may be received by said computer at any time prior to trade settlement.

Claims 15. – 28. (cancelled)